

# Blow up dynamics for smooth data equivariant solutions to the energy critical Schrödinger map problem

Frank Merle<sup>a</sup>, Pierre Raphaël<sup>b</sup>, Igor Rodnianski<sup>c</sup>

<sup>a</sup> *Université de Cergy Pontoise et IHES, 2 av Adolphe Chauvin, 95 302 Cergy Pontoise, France*

<sup>b</sup> *Institut de Mathématiques, Université Paul Sabatier, 118 Route de Narbonne, 31062 Toulouse Cedex, France*

<sup>c</sup> *Department of Mathematics, Princeton University, Fine Hall, Washington Road, NJ 08544-1000, USA*

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## Abstract

We consider the energy critical Schrödinger map  $\partial_t u = u \wedge \Delta u$  to the 2-sphere for equivariant initial data of homotopy number  $k = 1$ . We show the existence of a set of smooth initial data arbitrarily close to the ground state harmonic map  $Q_1$  in the scale invariant norm  $\dot{H}^1$  which generates finite time blow up solutions. We give in addition a sharp description of the corresponding singularity formation which occurs by concentration of a universal bubble of energy

$$u(t, x) - e^{\Theta^* R} Q_1 \left( \frac{x}{\lambda(t)} \right) \rightarrow u^* \quad \text{in } \dot{H}^1 \quad \text{as } t \rightarrow T$$

where  $\Theta^* \in \mathbb{R}$ ,  $u^* \in \dot{H}^1$ ,  $R$  is a rotation and the concentration rate is given for some  $\kappa(u) > 0$  by

$$\lambda(t) = \kappa(u) \frac{T - t}{|\log(T - t)|^2} (1 + o(1)) \quad \text{as } t \rightarrow T.$$

Full details of the proofs will appear in the companion paper [16].

## Résumé

Nous considérons l'application de Schrödinger sur la 2-sphère énergie critique  $\partial_t u = u \wedge \Delta u$  pour des données initiales à symétrie équivariante et de degré  $k = 1$ . Nous exhibons un ensemble de données initiales régulières arbitrairement proches dans la topologie invariante d'échelle  $\dot{H}^1$  de l'application harmonique d'énergie minimale  $Q_1$  qui engendrent des solutions explosives en temps fini. Nous donnons une description fine de la formation de singularité qui correspond à la concentration d'une bulle universelle d'énergie

$$u(t, x) - e^{\Theta^* R} Q_1 \left( \frac{x}{\lambda(t)} \right) \rightarrow u^* \quad \text{in } \dot{H}^1$$

où  $\Theta^* \in \mathbb{R}$ ,  $u^* \in \dot{H}^1$ ,  $R$  est une rotation et la vitesse de concentration est donnée pour une certain  $\kappa(u) > 0$  par :

$$\lambda(t) = \kappa(u) \frac{T-t}{|\log(T-t)|^2} (1 + o(1)) \quad \text{quand } t \rightarrow T.$$


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### Version française abrégée

Nous considérons l'application de Schrödinger énergie critique sur la 2-sphère

$$\begin{cases} \partial_t u = u \wedge \Delta u, \\ u|_{t=0} = u_0 \in \dot{H}^1 \end{cases} \quad (t, x) \in \mathbb{R} \times \mathbb{R}^2, \quad u(t, x) \in \mathbb{S}^2. \quad (1)$$

Ce système appartient à une classe d'équations géométriques énergie critique qui inclut le flot parabolique de la chaleur harmonique cf. [25], [17], [18], [27], [3] et les applications de type onde, cf [20], et apparaît notamment en ferromagnétisme en relation avec les équations de Landau-Lifschitz. Ce système est Hamiltonien et le flot laisse invariante l'énergie de Dirichlet

$$E(u(t)) = \int_{\mathbb{R}^2} |\nabla u(t, x)|^2 dx = E(u_0). \quad (2)$$

Nous considérons des flots à symétrie  $k$ -équivalente

$$u(t, x) = e^{k\theta R} \begin{pmatrix} u_1(t, r) \\ u_2(t, r) \\ u_3(t, r) \end{pmatrix}, \quad R = \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

où  $(r, \theta)$  désignent les coordonnées polaires sur  $\mathbb{R}^2$ , et où  $k \in \mathbb{Z}^*$  est le degré de l'application. Dans ce cas, le problème de Cauchy est bien posé localement en temps dans  $\dot{H}^1$  par [4], [6], [7]. Pour une donnée initiale générale le resultat est connu uniquement pour donnée petite [2].

Le minimiseur de l'énergie de Dirichlet (2) à degré fixé est explicitement donné par

$$Q_k(x) = e^{k\theta R} \begin{pmatrix} \frac{2r^k}{1+r^{2k}} \\ 0 \\ \frac{1-r^{2k}}{1+r^{2k}} \end{pmatrix}$$

et engendre une solution stationnaire de (1). Pour  $k \geq 3$ , cette solution est stable et même asymptotiquement stable d'après Gustafson, Nakanishi, Tsai [8]. Pour  $k = 1$ , le premier résultat d'instabilité de  $Q \equiv Q_1$  dans la topologie invariante

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*Email addresses:* merle@math.u-cergy.fr (Frank Merle),  
pierre.raphael@math.univ-toulouse.fr (Pierre Raphaël), irod@math.princeton.edu  
(Igor Rodnianski)

d'échelle  $\dot{H}^1$  est donné par Bejenaru et Tataru [1]. Dans la continuation des travaux sur l'équation de Schrödinger  $L^2$  critique [11], [12], [13], [14], [15], [19] et l'application d'ondes énergie critique sur la 2-sphère [20], nous obtenons le premier résultat d'explosion en temps fini :

**Théorème** [Explosion pour  $k = 1$ ] *Il existe un ensemble de donnée initiales régulières à symétrie équivariante, de degré  $k = 1$  et arbitrairement proches de  $Q_1$  dans  $\dot{H}^1$  telles que la solution correspondante de (1) explose en temps fini  $T < +\infty$  par concentration d'une bulle universelle d'énergie*

$$u(t, x) - e^{\Theta^* R} Q_1 \left( \frac{x}{\lambda(t)} \right) \rightarrow u^* \quad \text{dans } \dot{H}^1 \quad \text{quand } t \rightarrow T$$

où  $\Theta^* \in \mathbb{R}$ ,  $u^* \in \dot{H}^1$ , et la vitesse de concentration est donnée pour un certain  $\kappa(u) > 0$  par :

$$\lambda(t) = \kappa(u) \frac{T - t}{|\log(T - t)|^2} (1 + o(1)) \quad \text{quand } t \rightarrow T.$$

Cette note est une version abrégée de [16].

## 1. Setting of the problem and main result

In this paper we consider the energy critical Schrödinger map

$$\begin{cases} \partial_t u = u \wedge \Delta u, \\ u|_{t=0} = u_0 \in \dot{H}^1 \end{cases} \quad (t, x) \in \mathbb{R} \times \mathbb{R}^2, \quad u(t, x) \in \mathbb{S}^2. \quad (3)$$

This equation is related to the Landau-Lifschitz equation for ferromagnetism, and it belongs to a class of geometric evolution equations [25], [17], [18], [27], [3], including wave maps and the harmonic heat flow, which have attracted a considerable attention in the past ten years. The Hamiltonian structure of the problem implies conservation of the Dirichlet energy

$$E(u(t)) = \int_{\mathbb{R}^2} |\nabla u(t, x)|^2 dx = E(u_0) \quad (4)$$

which moreover is left unchanged by the scaling symmetry of the problem  $u(t, x) \mapsto u_\lambda(t, x) = u(\lambda^2 t, \lambda x)$ . The question of the global existence of all solutions or on the contrary the possibility of a finite blow up and singularity formation corresponding to a concentration of energy has been addressed recently in detail for the wave map problem – the wave analogue of (3) – and the Yang-Mills equations, see [26], [24], [9] for the large data wave map global regularity problem; [20] and references therein, [22], [10] (see also [25], [17] [18] [27], [5], [3] for the heat flow), and has been until now open for the Schrödinger map problem.

We shall focus on the case of solutions with  $k$ -equivariant symmetry

$$u(t, x) = e^{k\theta R} \begin{pmatrix} u_1(t, r) \\ u_2(t, r) \\ u_3(t, r) \end{pmatrix}, \quad R = \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

where  $(r, \theta)$  are the polar coordinates on  $\mathbb{R}^2$ , and  $k \in \mathbb{Z}^*$  is the homotopy number. In this case, the Cauchy problem is well-posed in  $\dot{H}^1$  if the energy  $E$  is sufficiently small, [4] or, more generally, if the energy  $E$  is sufficiently close to the minimum in a given homotopy class  $k$ , realized on a harmonic map  $Q_k : \mathbb{R}^2 \rightarrow \mathbb{S}^2$ , [6] [7]. In the general case without symmetry the small energy data result is shown in ([2]) and a conditional result for solutions with energy below that of the ground state  $Q_1$  is given in [23]. In a given homotopy class, the minimizer of the Dirichlet energy (4) is explicitly given by the harmonic map

$$Q_k(x) = e^{k\theta R} \begin{pmatrix} \frac{2r^k}{1+r^{2k}} \\ 0 \\ \frac{1-r^{2k}}{1+r^{2k}} \end{pmatrix}$$

which generates a stationary solution to (3). For large degree  $k \geq 3$ , this solution is stable, in fact, asymptotically stable by the result of Gustaffson, Nakanishi and Tsai [8]. For  $k = 1$  which corresponds to least energy maps, Bejenaru and Tataru [1] exhibit some instability mechanism of  $Q \equiv Q_1$  in the scale invariant space  $\dot{H}^1$ .

In the companion paper [16] we give full details of the proof of the following result on formation of singularities for the Schrödinger maps arising from a set of smooth data arbitrarily close to  $Q$  for  $k = 1$ . This continues a series of works on the  $L^2$  critical nonlinear Schrödinger equation [11], [12], [13], [14], [15], [19], and the sharp description of a stable blow up for the wave map problem to the 2-sphere [20].

**Theorem 1.1 (Existence and sharp description of a blow up regime for  $k = 1$ ).**

*Let  $k = 1$ . There exists a set of smooth equivariant initial data of degree  $k = 1$  arbitrarily close to the ground state  $Q_1$  in the  $\dot{H}^1$  topology such that the corresponding solution to (3) blows up in finite time through the concentration of a universal bubble of energy*

$$u(t, x) - e^{\Theta^* R} Q_1 \left( \frac{x}{\lambda(t)} \right) \rightarrow u^* \quad \text{in } \dot{H}^1 \quad \text{as } t \rightarrow T.$$

for some  $\Theta^* \in \mathbb{R}$ , and at a speed given for some  $\kappa(u) > 0$  by:

$$\lambda(t) = \kappa(u) \frac{T-t}{|\log(T-t)|^2} (1 + o(1)) \quad \text{as } t \rightarrow T \quad (5)$$

The blow up rate (5) is a natural candidate for a stable singularity formation, see [3] for the corresponding parabolic problem. However, in the Schrödinger map problem, as a consequence of a new instability mechanism, (5) appears to represent a codimension one phenomena.

## 2. Strategy of the proof

**step 1** Choice of gauge.

We describe the flow (3) in the renormalized Frenet basis associated to the harmonic map  $Q_1$ :

$$(e_r, e_\tau, Q_1), \quad e_r = \frac{\partial_r Q_1}{|\partial_r Q_1|}, \quad e_\tau = \frac{\partial_\tau Q_1}{|\partial_\tau Q_1|}, \quad \partial_\tau = \frac{1}{r} \partial_\theta.$$

We renormalise the map

$$u(t, x) = e^{\Theta(t)R} v(s, y), \quad \frac{ds}{dt} = \frac{1}{\lambda^2}, \quad y = \frac{x}{\lambda}$$

and rewrite the equation for  $w$  in the Frenet basis:

$$v(s, y) = \alpha(s, y)e_r + \beta(s, y)e_\tau + (1 + \gamma(s, y))Q_1, \quad \alpha^2 + \beta^2 + (1 + \gamma)^2 = 1.$$

To leading order, the flow near  $Q$  becomes a quasilinear Schrödinger equation:

$$i\partial_s w - \mathcal{H}w + ib\Lambda w - aw = NL(w), \quad w = \alpha + i\beta, \quad (6)$$

where we introduced the complex notation  $w = \alpha + i\beta$ , the generator of the scaling symmetry  $\Lambda f = y \cdot \nabla f$  and the modulation parameters

$$b = -\frac{\lambda_s}{\lambda}, \quad a = -\Theta_s,$$

and where the linearized operator is explicitly given by

$$\mathcal{H}w = -\Delta w + \frac{y^4 - 6y^2 + 1}{y^2(1 + y^2)^2}.$$

**step 2** Construction of the approximate profile and formal derivation of the law.

We now proceed as in [14], [21], [20] and look for a suitable approximate solution to the renormalized equation (6) in the form of a homogeneous expansion

$$w_0(s, y) = \alpha_0(s, y) + i\beta_0(s, y)$$

with

$$\alpha_0 = aT_{1,0} + b^2T_{0,2}, \quad \beta_0 = bT_{0,1} + abT_{1,1} + b^3T_{0,3}, \quad \gamma_0 = b^2S_{0,2}.$$

The goal is to find the law for the modulation parameters  $s \mapsto (a, b)$  allowing us to construct profiles  $T_{i,j}$  with tempered growth at infinity. At the order  $b$ , we get

$$\mathcal{H}T_{0,1} = \Lambda\phi, \quad \phi(y) = 2 \tan^{-1}\left(\frac{1}{y}\right)$$

which yields a growing solution for  $y$  large  $T_{0,1}(y) \sim y \log y - y$  as  $y \rightarrow +\infty$ . An explicit computation then reveals that to a leading order

$$b_s \sim -b^2 - a^2, \quad a_s \sim 0 \quad (7)$$

is the unique choice which allows us to solve the  $T_{i,j}$  system with controlled growth as  $1 \ll y$ . In fact, similar to [14], [20], a *flux computation* based on the asymptotic behavior of the radiative terms  $T_{i,j}$  allows us to compute the additional logarithmic corrections induced by non-trivial boundary terms at infinity:

$$b_s + b^2 \sim -\frac{b^2}{2|\log b|} - a^2, \quad a_s \sim -2\frac{ab}{|\log b|}. \quad (8)$$

A new phenomenon here is that the acceleration of the phase  $\Theta$  acts as a *damping force against concentration* through the  $b$  equation (8), and the dynamical system (8) admits one dimensional set of initial data for which:  $|a| \ll \frac{b}{|\log b|}$ . The integration of the modulation equation in this regime:

$$b_s + b^2 = -\frac{b^2}{2|\log b|}, \quad |a| \ll \frac{b}{|\log b|}, \quad b = -\frac{\lambda_s}{\lambda}, \quad \frac{ds}{dt} = \frac{1}{\lambda^2}, \quad \Theta_s = -a, \quad (9)$$

now yields finite time blow up  $\lambda(t) \rightarrow 0$  as  $t \rightarrow T$  for some finite  $T < +\infty$  together with the asymptotics (5) near blow up time and the convergence  $\Theta(t) \rightarrow \Theta^*$  as  $t \rightarrow T$ .

**step 3** Control of the remainder: the mixed energy/Morawetz Lyapunov functional.

After the approximate solution is constructed, we use modulation theory to introduce a suitable nonlinear decomposition of the flow

$$u(t, x) = e^{\Theta(t)R} [(\alpha_0 + \alpha)(s, r)e_r + (\beta_0 + \beta)(s, y)e_\tau + (\gamma_0 + \gamma)Q](s, y)$$

where the four modulation parameters  $(\lambda, b, \Theta, a)$  are chosen, by a standard modulation argument, to ensure that  $w = \alpha + i\beta$  is orthogonal to the kernel of  $\mathcal{H}^2$ . Recall that  $\mathcal{H}$  is a positive operator with a resonance  $\mathcal{H}(\Lambda\phi) = 0$  generated by the scaling and phase invariances. Similar to [20], our strategy to control the remainder term  $w$  is to construct a Lyapunov functional mixing the energy and Morawetz type identities. There are three main differences with the analysis in [20]. First we need to take more derivatives of the equation to overcome the growth of the radiation, and the Schrödinger map problem is, in some sense, two derivatives “above” the wave map problem. Second, the *quasilinear* structure of the problem needs to be addressed through the use of suitable derivatives

compatible with the geometry of the system. Third, we need to construct a codimension one set of initial data to excite the suitable solution to (8). The Lyapunov type functional is built at the level of the Sobolev  $H^4$  norm. Its properties in particular require the use of a factorization of the operator  $\mathcal{H}$  and, thanks to the construction of a sufficiently high order approximate profile and the *four* orthogonality conditions on  $w$ , yield a uniform bound:

$$\|w\|_{H^4}^2 \lesssim \|\mathcal{H}^2 w\|_{L^2}^2 \lesssim \frac{b^4}{|\log b|^2} \quad (10)$$

Such an estimate is sufficient to control the error terms arising in the problem and, in particular, to verify the modulation equations (9).

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